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FOREIGN PATENT DOCUMENTS							
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Substitute for form 1449B/PTO INFORMATION DISCLOSURE STATEMENT BY APPLICANT <i>(use as many sheets as necessary)</i>				Complete if Known	
				Application Number	10/698,040
				Filing Date	October 30, 2003
				First Named Inventor	HAIT, David
				Art Unit	3696
				Examiner Name	SEE, CAROL A
Sheet				2	of 2
				Attorney Docket Number	P-73418-US

NON PATENT LITERATURE DOCUMENTS			
Examiner Initials*	Cite No. ¹	Include name of the author (in CAPITAL LETTERS), title of the article (where appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T ²
	A	JOHN C. HULL; Options, Futures, and Other Derivatives, Sixth Edition. Prentice Hall, Copyright 1993-2006; Pages 397-398.	<input type="checkbox"/>
	B	MARK BROADIE and JEROME DETEMPLE; American Option Valuation: New Bounds, Approximations, and a Comparison of Existing Methods; The Review of Financial Studies Winter 1996 Vol. 9, No. 4, pp 1211-1250.	<input type="checkbox"/>
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